

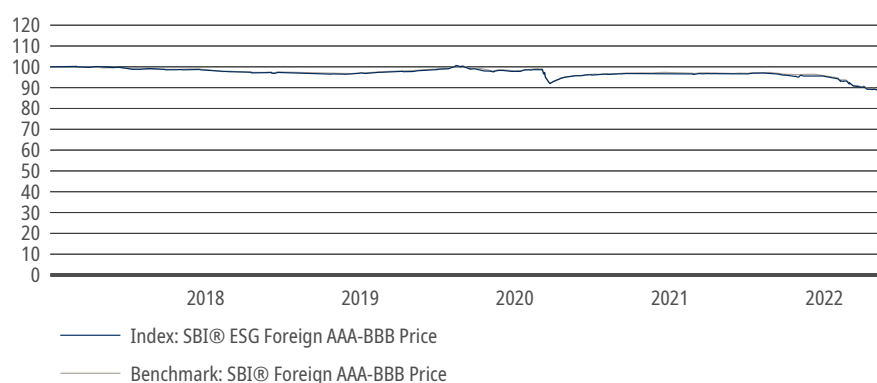


SBI® ESG Foreign AAA-BBB Price

Index Description

The SBI® ESG Foreign AAA-BBB Price (SBESFP) is based on the SBI® Foreign AAA-BBB Price, but introduces an additional layer of sustainability criteria. Issuers are selected on the basis of three criteria mainly sourced from Inrate (www.inrate.com). On December 30, 2016 the SBI® ESG Foreign AAA-BBB Price was standardised at 100 points. In order to be included in this index, a bond must be a component of the SBI® Foreign AAA-BBB Price, and its issuer must have an ESG impact rating of C+ or better on a scale from A+ to D-. In addition, a company must generate less than 5% revenue in the sectors of adult entertainment, alcohol, armaments, gambling, genetic engineering, nuclear energy, coal or tobacco. Lastly, companies that generate revenue with oil sand or are on the exclusion list of SVVK-ASIR are not taken into account. Its benchmark, SBI® Foreign AAA-BBB Price (SBF14P), includes CHF bonds from issuers outside of Switzerland and Liechtenstein with no specific sustainability requirements.

Index Performance



Annual Index Return

Year	SBESFP	SBF14P
YTD	-7.41%	-7.35%
2021	-1.71%	-1.57%
2020	-0.61%	-0.67%
2019	0.83%	0.98%
2018	-1.57%	-1.66%
2017	-1.58%	-1.27%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SBESFP	-7.41%	-3.80%	-8.37%	-3.51%	-	-
SBF14P	-7.35%	-3.42%	-8.25%	-3.43%	-1.93%	-0.39%
Volatility						
SBESFP	2.66%	2.08%	3.44%	4.53%	-	-
SBF14P	3.11%	1.62%	3.49%	4.56%	3.22%	3.18%
Tracking Err.						
SBESFP	0.78%	0.47%	0.50%	0.31%	-	-

¹Annualized values for figures > 1Yr; ²Used benchmark: SBI® Foreign AAA-BBB Price

Average Coupon

Year	SBESFP	SBF14P
2022	0.82%	0.78%
2021	0.85%	0.82%
2020		0.96%
2019		1.13%
2018		1.32%
2017		1.51%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
5 Years back					
SBESFP	08/15/2019	05/31/2022	100.64	88.34	-12.22%
SBF14P	08/15/2019	05/31/2022	104.39	91.96	-11.91%

All data retrieved as of 05/31/2022

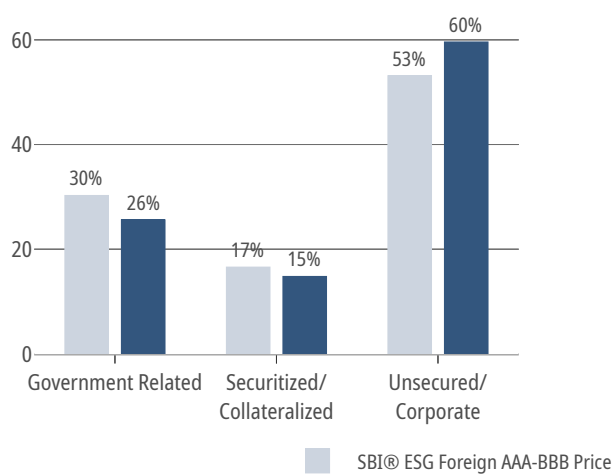
Index Characteristics

	SBESFP	SBF14P
No of Components	419	508
Historical Data Since	12/30/2016	01/03/2007
Launch Date	02/01/2021	01/03/2007
ESG Rating	B (7.59)	B- (6.88)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.45	1.46
Duration	4.72	4.43
Domestic / Foreign %	0.0% / 100.0%	0.0% / 100.0%
Average Credit Rating	AA	AA

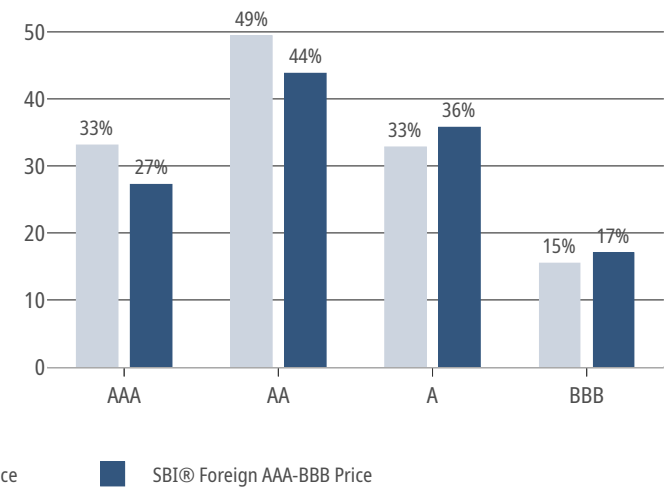
Top 10 Issuers

	Mcap (Mio CHF)	Weight
Münchener Hypo	3,551.30	4.09%
EIB	3,514.16	4.05%
Deutsche Bahn Finance Gmb	3,018.98	3.48%
Canadian Imperial Bank of ...	2,751.75	3.17%
Oest Kontrollbk	2,361.39	2.72%
Corporacion Andina de Fome	2,261.53	2.61%
Banque Fed du Crédit Mutue	2,150.82	2.48%
Scotiabank	2,014.34	2.32%
Credit Agricole S.A.	1,973.18	2.27%
Verizon	1,612.84	1.86%
Total	25,210.29	29.04%

Index Sector Weightings (in %)



Index SBI Composite Rating (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SBESFP					
Price	SBESFP	CH0543852104	.SBESFP		No
Total Return	SBESFT	CH0543852096	.SBESFT		No
SBF14P					
Price	SBF14P	CH0027441986	.SBF14P	SBF14P	No
Total Return	SBF14T	CH0027441978	.SBF14T	SBF14T	No

Index Methodology

The SBI® ESG Foreign AAA-BBB Price is calculated as a market capitalization weighted index using the Laspeyres method. The respective methodology is described in more detail in the [Rulebook](#).

Licensing

The use of SBI Indices and their registered trademarks (®) as well as the access to restrictive index data are governed by a licensing agreement. To request for an index data license, please fill in our [contact form](#).

For legal purposes, please consider the [SIX Disclaimer](#).

SIX
Pfingstweidstrasse 110
CH-8021 Zurich
www.six-group.com/indices

Business Support
Index Sales, Licensing and Data
T +41 58 399 2600
indexdata@six-group.com

Technical Support
Index Operations
T +41 58 399 2229
indexsupport@six-group.com